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EQ(50) Modelling maledep by OLS
       The dataset is:Chornts.in7
       The estimation sample is: 1983 - 2004

                 Coefficient  Std.Error      HACSE  t-HACSE  t-prob Part.R^2
maledep_1           0.584520     0.1492     0.1770     3.30  0.0040   0.3773
Constant           0.0233078    0.01112   0.009023     2.58  0.0188   0.2704
chornblip           0.131305    0.02409    0.02229     5.89  0.0000   0.6585
chornlevel         0.0509580    0.02190    0.02323     2.19  0.0416   0.2109

sigma              0.0145062  RSS             0.00378773882
R^2                 0.931535  F(3,18) =     81.64 [0.000]**
Adj.R^2             0.920125  log-likelihood        64.1207
no. of observations        22  no. of parameters           4
mean(maledep)       0.166043  se(maledep)         0.0513271
When the log-likelihood constant is NOT included:
AIC                -8.30339  SC                   -8.10502
HQ                 -8.25666  FPE                0.000248690
When the log-likelihood constant is included:
AIC                -5.46552  SC                   -5.26714
HQ                 -5.41878  FPE                 0.00424749

Instability tests failed to compute.
This could be caused by the presence of dummy variables.

1-step (ex post) forecast analysis 2005 - 2010
Parameter constancy forecast tests:
Forecast  Chi^2(6)  =   35.673 [0.0000]**
Chow      F(6,18)   =   2.6894 [0.0482]*

AR 1-2 test:      F(2,16)   =   1.5201 [0.2487]
ARCH 1-1 test:    F(1,20)   =  0.51807 [0.4800]
Normality test:   Chi^2(2)  =   1.3714 [0.5037]
Hetero test:      F(3,17)   =  0.51972 [0.6744]
Hetero-X test:    F(3,17)   =  0.51972 [0.6744]
RESET23 test:     F(2,16)   =  0.86953 [0.4380]

maledep =  + 0.585*maledep_1 + 0.0233 + 0.131*chornblip + 0.051*chornlevel
(SE)         (0.149)           (0.0111)  (0.0241)          (0.0219)
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